

CONTINUITY OF ENTROPY MAP FOR NONUNIFORMLY HYPERBOLIC SYSTEMS

GANG LIAO ¹, WENXIANG SUN ^{1,2}, SHIROU WANG ¹

ABSTRACT. We prove that entropy map is upper semi-continuous for C^1 nonuniformly hyperbolic systems with domination, while it is not true for $C^{1+\alpha}$ nonuniformly hyperbolic systems in general. This goes a little against a common intuition that conclusions are parallel between $C^{1+\text{domination}}$ systems and $C^{1+\alpha}$ systems.

1. INTRODUCTION

The entropy map of a continuous transformation f on a metric space M is defined by $\mu \rightarrow h_\mu(f)$ on the set $\mathcal{M}_{inv}(M)$ of all f -invariant measures and it is generally not continuous (see [9]). However, it is still worth our effort to investigate the upper semi-continuity of entropy map since, for instance, it implies the existence of invariant measures of maximal entropy. It has been shown that entropy map is upper semi-continuous for expansive homeomorphisms of compact metric spaces [17], and then it is generalized to entropy expansive maps [3] as well as asymptotic entropy expansive maps [10]. In 1989 Newhouse [12] proved: (i) for any C^∞ maps the entropy map is upper semi-continuous; (ii) for $C^{1+\alpha}$ nonuniformly hyperbolic diffeomorphisms the entropy map, when restricted on the set of hyperbolic measures with the same “hyperbolic rate”, is also upper semi-continuous. In the present paper, we remove the assumption on “hyperbolic rates” in [12] to show that for C^1 nonuniformly hyperbolic systems with domination property, the entropy map is upper semi-continuous.

Definition 1.1. Let M be a compact Riemannian manifold and $f : M \rightarrow M$ be a C^1 diffeomorphism. Given $\lambda_s, \lambda_u \gg \varepsilon > 0$, and for all $k \in \mathbb{N}$, we define $\Lambda_k = \Lambda_k(\lambda_s, \lambda_u; \varepsilon)$, $k \geq 1$, to be all points $x \in M$ for which there is a splitting $T_x M = E_x^s \oplus E_x^u$ with the invariance property $(D_x f^m)E_x^s = E_{f^m x}^s$ and $(D_x f^m)E_x^u = E_{f^m x}^u$ and satisfying:

- (a) $\|Df^n|_{E_{f^m x}^s}\| \leq e^{\varepsilon k} e^{-(\lambda_s - \varepsilon)n} e^{\varepsilon|m|}$, $\forall m \in \mathbb{Z}$, $n \geq 1$;
- (b) $\|Df^{-n}|_{E_{f^m x}^u}\| \leq e^{\varepsilon k} e^{-(\lambda_u - \varepsilon)n} e^{\varepsilon|m|}$, $\forall m \in \mathbb{Z}$, $n \geq 1$;
- (c) $\tan(\text{ang}(E_{f^m x}^s, E_{f^m x}^u)) \geq e^{-\varepsilon k} e^{-\varepsilon|m|}$.

$\Lambda = \Lambda(\lambda_s, \lambda_u; \varepsilon) = \bigcup_{k=1}^{+\infty} \Lambda_k$ is called a Pesin set.

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¹ School of Mathematical Sciences, Peking University, Beijing 100871, China.

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Denote by $\mathcal{M}_{inv}(\Lambda)$ the set of all invariant measures supported on Λ , i.e., $\mu \in \mathcal{M}_{inv}(\Lambda) \Leftrightarrow \mu(\Lambda) = 1$. For an ergodic f -invariant measure ν with non-zero Lyapunov exponents, we could define a Pesin set associated to it in the following way. Let Ω be the Oseledec basin of ν where all Lyapunov exponents exist, by Oseledec Theorem [13] $\nu(\Omega) = 1$. Denote by E^s and E^u the direct sum of the Oseledec splittings with respect to negative and positive Lyapunov exponents respectively. Let λ_s be the norm of the largest Lyapunov exponent of vectors in E^s and λ_u be the smallest one in E^u and choose $0 < \varepsilon \ll \min\{\lambda_s, \lambda_u\}$. Then Ω is contained in the Pesin set $\Lambda = \Lambda(\lambda_s, \lambda_u; \varepsilon)$ in Definition 1.1, i.e., $\nu \in \mathcal{M}_{inv}(\Lambda)$. Observe that the splitting $T_x M = E^s(x) \oplus E^u(x)$ in Definition 1.1 is not necessary to be continuous with $x \in \Lambda$, and the angle between E^s and E^u may approach to zero along orbits in Λ . This discontinuity leads to an obstacle for the continuity property of entropy map on $\mathcal{M}_{inv}(\Lambda)$. In the present paper, we make an assumption that there is a domination between E^s and E^u , which ensures both continuity of the splittings and the uniformly bounded angles below between them. To be precise, a splitting $T_x M = E^s(x) \oplus E^u(x)$, $x \in \Lambda$ is dominated if $\frac{\|D_x f v\|}{\|D_x f u\|} \leq \frac{1}{2}$ for any $v \in E^s(x)$ and $u \in E^u(x)$ with $\|v\| = 1, \|u\| = 1$.

Here is our main theorem in the paper.

Theorem 1.2. *Let f be a C^1 diffeomorphism of a compact Riemannian manifold M . Let $\Lambda = \Lambda(\lambda_s, \lambda_u; \varepsilon)$ be a Pesin set with a dominated splitting $T_x M = E^s(x) \oplus E^u(x)$, $x \in \Lambda$. Then the entropy map $\mu \mapsto h_\mu(f)$ is upper semi-continuous on $\mathcal{M}_{inv}(\Lambda)$.*

Lack of domination may cause no upper semi-continuity of entropy map for C^r diffeomorphism for any $2 \leq r < \infty$ by a version of Downarowicz-Newhouse example [5]. This a little goes against a common intuition that conclusions are usually parallel between $C^{1+\text{domination}}$ systems and $C^{1+\alpha}$ systems (see for instance, [1][16]). Moreover, recall that the upper semi-continuity of entropy map is obtained for C^1 diffeomorphisms away from tangencies in [8]. However, due to the nonuniformity of hyperbolicity of (f, Λ) in Theorem 1.2, the system $(f, \bar{\Lambda})$ may be approximated by ones having homoclinic tangencies of some periodic points whose index different from $\dim E^s$, see for example in section 6.4 of [2], where the closure of the Pesin set $\bar{\Lambda} = M$ and Λ supports a hyperbolic SRB measure.

In section 2, we recall some definitions and basic facts about entropy, and give two lemmas needed to prove Theorem 1.2. In section 3, we will prove Theorem 1.2. By using a class of C^r ($2 \leq r < \infty$) diffeomorphisms studied in [5] we illustrate in section 4 that entropy map could be not upper semi-continuous for nonuniformly hyperbolic systems without domination.

2. PRELIMINARIES

Let M be a compact metric space and f a continuous map on M . Let μ be an f -invariant probability measure and $\xi = \{B_1, \dots, B_k\}$ a finite partition of M into measurable sets. The entropy of ξ with respect to μ is

$$H_\mu(f, \xi) = - \sum_{i=1}^k \mu(B_i) \log \mu(B_i).$$

The entropy of f with respect to μ and ξ is given by

$$h_\mu(f, \xi) = \lim_{n \rightarrow \infty} \frac{1}{n} H_\mu(f, \xi^n) = \inf_n \frac{1}{n} H_\mu(f, \xi^n)$$

where $\xi^n = \bigvee_{i=0}^{n-1} f^{-i}\xi$. The entropy of f with respect to μ is given by

$$h_\mu(f) = \sup_\xi h_\mu(f, \xi)$$

where ξ is taken over all finite partitions of M . A partition $\alpha = \{A_0, A_1, \dots, A_k\}$ is called a compact partition if A_1, \dots, A_k are disjoint compact subsets and $A_0 = M \setminus \bigcup_{1 \leq i \leq k} A_i$. It is clear that $h_\mu(f) = \sup_\alpha h_\mu(f, \alpha)$, where α is taken over all finite compact partitions of M .

Let F be a subset of M . A set $E \subseteq M$ is called a (n, δ) -spanning set of $F \subseteq M$ with respect to f if $\forall x \in F, \exists y \in E$ such that $d(f^i(x), f^i(y)) \leq \delta, 0 \leq i < n$. Denote $r_n(F, \delta, f)$ the minimal cardinality of sets which (n, δ) -spans F with respect to f . Denote $r(F, \delta, f) = \limsup_{n \rightarrow +\infty} \frac{1}{n} \log r_n(F, \delta, f)$ and the topological entropy of f on F is defined by

$$h_{top}(f, F) = \lim_{\delta \rightarrow 0} r(F, \delta, f).$$

In particular, the topological entropy of f on M , $h_{top}(f, M)$, is denoted by $h_{top}(f)$.

For each $x \in M, n \in \mathbb{N}, r \in \mathbb{R}^+$, denote $B_n(x, r, f) = \{y \in M : d(f^i(x), f^i(y)) \leq r, 0 \leq i < n\}$, and $B_{+\infty}(x, r, f) = \{y \in M : d(f^i(x), f^i(y)) \leq r, i \geq 0\}$. When f is a homeomorphism, one may also define $B_{\pm n}(x, r, f) = \{y \in M : d(f^i(x), f^i(y)) \leq r, -n < i < n\}$ and $B_{\pm\infty}(x, r, f) = \{y \in M : d(f^i(x), f^i(y)) \leq r, i \in \mathbb{Z}\}$. Denote

$$h_{loc}^*(x, r, f) = h(f, B_{\pm\infty}(x, r, f)).$$

Further let

$$h_{loc}(x, r, f) = \lim_{\delta \rightarrow 0} \limsup_{n \rightarrow +\infty} \frac{1}{n} \log r_n(B_n(x, r, f), \delta, f).$$

It's obvious that $h_{loc}^*(x, r, f) \leq h_{loc}(x, r, f)$.

Lemma 2.1. *Let M be a compact Riemannian manifold and $f : M \rightarrow M$ be a diffeomorphism preserving a measure $\mu \in \mathcal{M}_{inv}(M)$. Then*

$$h_\mu(f) - h_\mu(f, \xi) \leq \int h_{loc}(x, r, f) d\mu(x)$$

for any finite partition ξ with $\text{diam}(\xi) \leq r$.

Proof. For a given compact partition $\alpha = \{A_0, A_1, \dots, A_k\}$, where A_1, \dots, A_k are disjoint compact subsets and $A_0 = M \setminus \bigcup_{1 \leq i \leq k} A_i$, let

$$\delta_0 = \frac{1}{2} \min \left\{ d(A_i, A_j), 1 \leq i, j \leq k, i \neq j \right\}.$$

For $m \in \mathbb{N}$ take $\delta_1 \in (0, \delta_0)$ such that $d(x, y) < \delta_1$ implies that $d(f^i(x), f^i(y)) < \delta_0$, $0 \leq i < m$. Denote $\alpha_{f^m}^n = \bigvee_{i=0}^{n-1} f^{-mi} \alpha$. Then

$$\begin{aligned}
& \frac{1}{n} H_\mu(\alpha_{f^m}^n) - \frac{1}{n} H_\mu((\xi^m)_{f^m}^n) \quad (\text{where } \xi^m = \bigvee_{i=0}^{m-1} f^{-i} \xi) \\
& \leq \frac{1}{n} H_\mu(\alpha_{f^m}^n | (\xi^m)_{f^m}^n) \\
& = -\frac{1}{n} \sum_{B \in (\xi^m)_{f^m}^n} \mu(B) \sum_{A \in \alpha_{f^m}^n} \mu_B(A) \log \mu_B(A), \quad (\text{where } \mu_B(A) = \frac{\mu(A)}{\mu(B)}) \\
& \leq \frac{1}{n} \sum_{B \in (\xi^m)_{f^m}^n} \mu(B) \log N_B(\alpha_{f^m}^n) \quad (2.1)
\end{aligned}$$

where $N_B(\alpha_{f^m}^n) = \#\{A \in \alpha_{f^m}^n : A \cap B \neq \emptyset\}$.

Let E be a (n, δ_0) -spanning set of B with respect to f^m with minimal cardinality. For every $y \in E$, by the choice of δ_0 , the number of elements of $\alpha_{f^m}^n$ which intersect with $B_n(y, \delta_0, f^m)$ could not exceed 2^n . Since $\text{diam}(\xi) < r$, $B \subseteq B_{mn}(x, r)$ for any given $x \in B$. From these we get

$$\begin{aligned}
N_B(\alpha_{f^m}^n) & \leq r_n(B, \delta_0, f^m) \cdot 2^n \\
& \leq r_n(B_{mn}(x, r), \delta_0, f^m) \cdot 2^n \\
& \leq r_{mn}(B_{mn}(x, r), \delta_1, f) \cdot 2^n
\end{aligned}$$

for any point $x \in B$. Thus by (2.1) we get

$$\begin{aligned}
& \frac{1}{n} H_\mu(\alpha_{f^m}^n) - \frac{1}{n} H_\mu((\xi^m)_{f^m}^n) \\
& \leq \frac{m}{mn} \sum_{B \in (\xi^m)_{f^m}^n} \int_B \log r_{mn}(B_{mn}(x, r), \delta_1, f) d\mu(x) + \log 2 \\
& = m \int \frac{1}{mn} \log r_{mn}(B_{mn}(x, r), \delta_1, f) d\mu(x) + \log 2.
\end{aligned}$$

When n is large enough, $\frac{1}{mn} \log r_{mn}(B_{mn}(x, r), \delta_1, f)$ is less than or equal to $h_{\text{top}}(f)$, which is a finite number for a diffeomorphism on a compact manifold. Applying Fatou Lemma we have

$$\begin{aligned}
& h_\mu(f^m, \alpha) - h_\mu(f^m, \xi^m) \\
& = \lim_{n \rightarrow +\infty} \left(\frac{1}{n} H_\mu(\alpha_{f^m}^n) - \frac{1}{n} H_\mu((\xi^m)_{f^m}^n) \right) \\
& \leq m \cdot \limsup_{n \rightarrow +\infty} \int \frac{1}{mn} \log r_{mn}(B_{mn}(x, r), \delta_1, f) d\mu(x) + \log 2 \\
& \leq m \int \limsup_{n \rightarrow +\infty} \frac{1}{mn} \log r_{mn}(B_{mn}(x, r), \delta_1, f) d\mu(x) + \log 2 \\
& \leq m \int h_{\text{loc}}(x, r, f) d\mu(x) + \log 2
\end{aligned}$$

for any compact partition α and any $m \in \mathbb{N}$. Note that $h_\mu(f^m, \xi^m) = mh_\mu(f, \xi)$, $\forall m \in \mathbb{N}$. It follows that

$$h_\mu(f) - h_\mu(f, \xi) \leq \int h_{loc}(x, r, f) d\mu(x).$$

□

Remark 2.2. The concept of local entropy originates from Bowen [3], where it is used to bound the difference between metric entropy and the metric entropy with respect to a partition with small diameter. In [3], the right-hand side of the inequality is

$$\lim_{\delta \rightarrow 0} \limsup_{n \rightarrow +\infty} \frac{1}{n} \sup_{x \in M} \log r_n(B_n(x, r, f), \delta, f), \quad (2.2)$$

which is called the local entropy of f . It is obvious that this quantity is not smaller than $\sup_{x \in M} h_{loc}(x, r, f)$ and thus $\int h_{loc}(x, r, f) d\mu(x)$. The quantity $\int h_{loc}(x, r, f) d\mu(x)$, which could be called local entropy of (f, μ) , is slightly different from (2.2). This quantity enables us to deal with local entropy in an open set (thus a measurable set) which has large measure for any invariant measure ν near μ . The hyperbolicity assumption of measures ν guarantees “uniform hyperbolicity” (average along the orbit) in large measure sets (see Proposition 3.1) and thus small local entropy of (f, ν) . In this way we can control the difference between metric entropy and the metric entropy with respect to a partition with small diameter for all nearby ν in Proposition 3.5, which is a necessary step to prove Theorem 1.2.

For a continuous map f on a compact metric space M , a measure $\nu \in \mathcal{M}_{inv}(M)$ and a Borel set A , by Birkhoff Ergodic Theorem, the set of points for which the limit of $\frac{1}{n} \sum_{i=0}^{n-1} \chi_A(f^i(x))$ exists is measurable and has measure 1.

Lemma 2.3. *For any given $0 < \gamma < 1$, $0 < \eta < 1$, there exists $\sigma = \frac{1}{2}\gamma\eta$ such that for any measure $\nu \in \mathcal{M}_{inv}(M)$ and any Borel set A with $\nu(A) > 1 - \sigma$ we have*

$$\nu\{x : \bar{f}_A(x) > 1 - \gamma\} > 1 - \frac{1}{2}\eta,$$

where $\bar{f}_A(x) = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=0}^{n-1} \chi_A(f^i(x))$ whenever exists.

Proof. By Birkhoff Ergodic Theorem, $\int \chi_A d\nu(x) = \int \bar{f}_A(x) d\nu(x)$. Let $E = \{x : \bar{f}_A(x) > 1 - \gamma\}$, then

$$\nu(A) = \int_E \bar{f}_A(x) d\nu(x) + \int_{M \setminus E} \bar{f}_A(x) d\nu(x) \leq \nu(E) + (1 - \gamma)(1 - \nu(E)).$$

Choose $\sigma = \frac{1}{2}\gamma\eta$, then $\nu(A) > 1 - \sigma$ implies that $\nu(E) > 1 - \frac{1}{2}\eta$. □

Remark 2.4. Lemma 2.3 is also true for f^{-1} .

3. PROOF OF THEOREM 1.2

In this section, we prepare several lemmas and propositions and then prove Theorem 1.2.

Recall that $f : M \rightarrow M$ is a C^1 diffeomorphism, which has a Pesin set $\Lambda = \Lambda(\lambda_s, \lambda_u; \varepsilon)$ with a dominated splitting $E^s(x) \oplus E^u(x)$, $x \in \Lambda$.

Proposition 3.1. *Given $\mu \in \mathcal{M}_{inv}(\Lambda)$ and $0 < \eta < 1$ there exist $\rho > 0$ and $L > 0$ with the following property. For any $\nu \in B_\rho(\mu) \cap \mathcal{M}_{inv}(\Lambda)$ there exists a measurable set T with $\nu(T) > 1 - \eta$ such that*

$$\lim_{k \rightarrow +\infty} \frac{1}{k} \sum_{i=1}^k \frac{1}{L} \log \|Df^{-L}|_{E^u(f^{iL}(x))}\| < -\lambda_u + 2\varepsilon, \quad (1)$$

$$\lim_{k \rightarrow +\infty} \frac{1}{k} \sum_{i=1}^k \frac{1}{L} \log \|Df^L|_{E^s(f^{-iL}(x))}\| < -\lambda_s + 2\varepsilon \quad (2)$$

for any $x \in T$, where $B_\rho(\mu)$ denotes the set of all f -invariant measures centered at μ with radius ρ .

Proof. For an integer $n \geq 1$ set

$$A_n^\varepsilon = \left\{ x \in \Lambda : \frac{1}{n} \log \|Df^{-n}|_{E^u(x)}\| < -\lambda_u + \varepsilon, \forall n \geq n \right\}.$$

Then $A_1^\varepsilon \subset \cdots \subset A_n^\varepsilon \subset A_{n+1}^\varepsilon \subset \cdots$, and $\mu(\bigcup_{n=1}^\infty A_n^\varepsilon) = 1$. Let

$$c = \max \left\{ \sup_{x \in \Lambda} \|Df^{-1}|_{E^u(x)}\|, \sup_{x \in \Lambda} \|Df|_{E^s(x)}\|, 2 \right\}$$

and let $0 < \eta < 1$ be given in the condition of the proposition. Take $\gamma < \frac{\varepsilon}{2 \log c}$ with $0 < \gamma < 1$ and take $\sigma = \frac{1}{2} \gamma \eta$ as in Lemma 2.3. Clearly $0 < \sigma < 1$. Take N such that $\mu(\bigcup_{n=1}^N A_n^\varepsilon) > 1 - \sigma$. Let

$$U_N^\varepsilon = \left\{ x \in \Lambda : \frac{1}{N} \log \|Df^{-N}|_{E^u(x)}\| < -\lambda_u + \varepsilon \right\},$$

then $\bigcup_{n=1}^N A_n^\varepsilon \subseteq U_N^\varepsilon$. Since U_N^ε is open, $\nu(U_N^\varepsilon) > 1 - \sigma$ for any $\nu \in \mathcal{M}_{inv}(\Lambda)$

close enough to μ . Denote $\bar{f}_{U_N^\varepsilon}(x) = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=0}^{n-1} \chi_{U_N^\varepsilon}(f^i(x))$ whenever exists and $\widetilde{U}_N^\varepsilon = \left\{ x \in \Lambda : \bar{f}_{U_N^\varepsilon}(x) > 1 - \gamma \right\}$. By Lemma 2.3, we get that $\nu(\widetilde{U}_N^\varepsilon) > 1 - \frac{1}{2} \eta$.

Following the same procedure for f^{-1} and $\frac{1}{n} \log \|Df^n|_{E^s(x)}\|$, we get N' and thus $(\widetilde{U}_{N'}^\varepsilon)'$ with $\nu((\widetilde{U}_{N'}^\varepsilon)') > 1 - \frac{1}{2} \eta$ for $\nu \in \mathcal{M}_{inv}(\Lambda)$ close to μ . Then we get a set $T = \widetilde{U}_N^\varepsilon \cap (\widetilde{U}_{N'}^\varepsilon)'$ and a constant $\rho > 0$ such that $\nu(T) > 1 - \eta$ for any $\nu \in B_\rho(\mu) \cap \mathcal{M}_{inv}(\Lambda)$. Let $L = 2 \max \left\{ \lceil \frac{2N \log c}{\varepsilon} \rceil, \lceil \frac{2N' \log c}{\varepsilon} \rceil \right\}$.

For $x \in T$ and $i \in \mathbb{Z}^+$, choose a sequence of integers $\{n_j^i\}_{j=1}^{\ell+1}$,

$$(i-1)L = n_{\ell+1}^i < n_\ell^i < n_{\ell-1}^i < \cdots < n_1^i = iL$$

by the following procedure

$$n_{j+1}^i = \begin{cases} n_j^i - N, & n_j^i \geq (i-1)L + N \text{ and } f^{n_j^i}(x) \in U_N^\varepsilon \\ n_j^i - 1, & \text{otherwise.} \end{cases}$$

where $1 \leq j \leq \ell$. Write $\{n_1^i, \dots, n_\ell^i\}$ as a disjoint union $A_i \cup B_i \cup C_i$, where

$$\begin{aligned} A_i &= \{n_j^i \geq (i-1)L + N, \text{ and } f^{n_j^i}(x) \in U_N^\varepsilon\}, \\ B_i &= \{n_j^i \geq (i-1)L + N \text{ and } f^{n_j^i}(x) \notin U_N^\varepsilon\}, \\ C_i &= \{(i-1)L < n_j^i < (i-1)L + N\}. \end{aligned}$$

It's obvious that $0 \leq \#C_i < N$, $0 \leq \#A_i \leq \lfloor \frac{L}{N} \rfloor$. Thus,

$$\begin{aligned} & \log \|Df^{-L}|_{E^u(f^{iL}(x))}\| \\ & \leq \sum_{j=1}^{\ell} \log \|Df^{-(n_j^i - n_{j+1}^i)}|_{E^u(f^{n_j^i}(x))}\| \\ & \leq N(-\lambda_u + \varepsilon) \cdot \#A_i + \log c \cdot \#B_i + \log c \cdot \#C_i \\ & < (-\lambda_u + \varepsilon)L + \log c \cdot (N + \#B_i). \end{aligned}$$

By the definition of $\widetilde{U}_N^\varepsilon$, for any k large enough, $\sum_{i=1}^k \#B_i \leq kL\gamma$. Therefore,

$$\begin{aligned} & \frac{1}{k} \sum_{i=1}^k \frac{1}{L} \log \|Df^{-L}|_{E^u(f^{iL}(x))}\| \\ & \leq \frac{1}{kL} (kL \cdot (-\lambda_u + \varepsilon) + \log c \cdot Nk + \log c \cdot kL\gamma) \\ & < (-\lambda_u + \varepsilon) + \frac{1}{2}\varepsilon + \frac{1}{2}\varepsilon < -\lambda_u + 2\varepsilon. \end{aligned}$$

Hence,

$$\lim_{k \rightarrow +\infty} \frac{1}{k} \sum_{i=1}^k \frac{1}{L} \log \|Df^{-L}|_{E^u(f^{iL}(x))}\| < -\lambda_u + 2\varepsilon, \quad \forall x \in T$$

and we get (1).

Replace f and $E^u(x)$ by f^{-1} and $E^s(x)$ respectively, we get (2) analogously. \square

The following lemma comes from Burns and Wilkinson [4], which uses locally invariant fake foliations to avoid the assumption of dynamical coherence, a construction that goes back to Hirsch, Pugh, and Shub [6]. Given a foliations \mathcal{F} and a point y in domain, we denote $\mathcal{F}(y)$ the leaf through y and by $\mathcal{F}(y, \rho)$ we mean the neighborhood of radius $\rho > 0$ around y inside the leaf.

Lemma 3.2. *Let $f : M \rightarrow M$ be a C^1 diffeomorphism. Assume that Δ is an f -invariant compact set and the tangent space of which admits f -dominated splitting: $T_x(M) = E^s(x) \oplus E^u(x), \forall x \in \Delta$. Let angles between f -invariant subbundles E^s and E^u are bounded from zero by θ for every $x \in \Delta$. Then for any $0 < \zeta < \frac{\theta}{4}$, $\exists \rho > r_0 > 0$, for any $x \in \Delta$, the neighborhood $B(x, \rho)$ admits foliations \mathcal{F}_x^s and \mathcal{F}_x^u , such that for any $y \in B(x, r_0)$ and $* \in \{s, u\}$,*

(1) almost tangency: leaf $\mathcal{F}_x^(y)$ is C^1 and $T_y \mathcal{F}_x^*(y)$ lies in a cone of width ζ of $E^*(x)$,*

(2) local invariance: $f \mathcal{F}_x^(y, r_0) \subseteq \mathcal{F}_{f(x)}^*(fy)$, $f^{-1} \mathcal{F}_x^*(y, r_0) \subseteq \mathcal{F}_{f^{-1}(x)}^*(f^{-1}y)$.*

By Lemma 3.2 (1) one can define local product structure on the r -neighborhoods of every $x \in \Delta$, for a small $r > 0$, as used in [8].

For $y, z \in B(x, \rho)$, write $[y, z]_{s,u} = a$ if $\mathcal{F}_x^s(y)$ intersects $\mathcal{F}_x^u(z)$ at $a \in B(x, \rho)$. By transversality of (1), the intersection point a is unique whenever it exists. We could find $r_1 \in [0, r_0]$ independent of x such that $[y, z]_{s,u}$ is well defined whenever $y, z \in B(x, r_1)$, and for any $y \in B(x, r_1)$ there exists $y_* \in \mathcal{F}_x^*(x)$ such that $[y_s, y_u]_{u,s} = y$. Lemma 3.2 implies that the locally invariant foliations \mathcal{F}_x^* are transverse with angles uniformly bounded from below. Therefore, $\exists \ell > 0$ independent of x such that for any $y \in B(x, r')$ we have $y_* \in \mathcal{F}_x^*(x, \ell r')$ for $\ell r' < r_1$. Furthermore, by locally invariance of foliations we get that $y \in B_{\pm 2}(x, r')$ implies that $f^{\pm 1}(y_*) = (f^{\pm 1}y)_*$, where recall that $B_{\pm 2}(x, r') = \{y \in M : d(f^i y, f^i x) \leq r', -2 < i < 2\}$.

Also note that $y_{s \setminus u} = x$ for $y \in B(x, r')$ implies that $y \in \mathcal{F}_x^{u \setminus s}(x, \ell r')$, therefore $y_s = y_u = x$ implies that $y = x$ for $y \in B(x, r')$.

Since there exists domination on the Pesin set $\Lambda = \Lambda(\lambda_s, \lambda_u; \varepsilon)$, we could extend it to the closure of Λ , then the process above could be done in $\bar{\Lambda}$. Therefore, we get r' independent of x in Λ such that $y \in B(x, r')$ implies that $y = x$.

Lemma 3.3 (Pliss[15]). *Let $a_* \leq c_2 < c_1$ and $\theta = \frac{c_1 - c_2}{c_1 - a_*}$. For given real numbers*

a_1, \dots, a_N with $\sum_{i=1}^N a_i \leq c_2 N$ and $a_i \geq a_$ for every i , there exists $\ell \geq N\theta$ and $1 \leq n_1 < n_2 < \dots < n_\ell \leq N$, such that*

$$\sum_{i=k+1}^{n_j} a_i \leq c_1(n_j - k), \quad 0 \leq k < n_j, \quad 1 \leq j \leq \ell.$$

By (1) of Proposition 3.1, for every $x \in T$ and every k large enough,

$$\sum_{i=1}^k \log \|Df^{-L}|_{E^u(f^{iL}(x))}\| \leq (-\lambda_u + 2\varepsilon)Lk.$$

Take $a_* = \inf_{x \in \Lambda} \{\log \|Df^{-L}|_{E^u(x)}\|\}$, $c_1 = (-\lambda_u + 2\varepsilon)L$, $c_2 = (-\lambda_u + 3\varepsilon)L$. Applying Lemma 3.3 it is easy to find an infinite sequence

$$1 \leq n_1 < n_2 < \dots < n_j < \dots$$

such that

$$\sum_{i=k+1}^{n_j} \log \|Df^{-L}|_{E^u(f^{iL}(x))}\| \leq (-\lambda_u + 3\varepsilon)(n_j - k)L,$$

$0 \leq k < n_j$, $j = 1, 2, \dots$.

Choose $r'' > 0$ and $\zeta > 0$ such that $\frac{\|D_y f^{-L} v\|}{\|D_x f^{-L} u\|} < e^{\varepsilon L}$ and $\frac{\|D_y f^L v\|}{\|D_x f^L u\|} < e^{\varepsilon L}$

for $d(x, y) < r''$, $\angle(u, v) \leq \frac{\zeta}{2}$, $\|u\| = \|v\| = 1$.

Take $r = \min\{r', r''\}$, then

$$f^{-(n_j-k)L} \mathcal{F}_{f^{n_j L} x}^u(f^{n_j L} x, \ell r) \subseteq \mathcal{F}_{f^{kL} x}^u(f^{kL} x, e^{(-\lambda_u+4\varepsilon)(n_j-k)L} \ell r)$$

for $0 \leq k < n_j$, $j = 1, 2, \dots$. In particular,

$$f^{-n_j L} \mathcal{F}_{f^{n_j L} x}^u(f^{n_j L} x, \ell r) \subseteq \mathcal{F}_x^u(x, e^{(-\lambda_u+4\varepsilon)L n_j} \ell r), \quad j = 1, 2, \dots$$

For $y \in B_{+\infty}(x, r)$, $f^i(y_u) = (f^i y)_u$, $\forall i \in \mathbb{N}$, thus $y_u = f^{-n_j L}(f^{n_j L} y)_u \in \mathcal{F}_x^u(x, e^{(-\lambda_u+4\varepsilon)L n_j} \ell r)$, $\forall j \in \mathbb{N}$. Therefore y_u belongs to the intersection of all $\mathcal{F}_x^u(x, e^{(-\lambda_u+4\varepsilon)L n_j} \ell r)$ over all j which reduces to $\{x\}$. Analogously, for $y \in B_{-\infty}(x, r)$, we get that $y_s = x$. Thus $y \in B_{\pm\infty}(x, r)$ implies that $y = x$.

To conclude, we have obtained the following :

Claim 3.4. *For any $\sigma > 0$ there exist $r > 0$ and $\rho > 0$ satisfying the following property. For any $\nu \in B_\rho(\mu) \cap \mathcal{M}_{inv}(\Lambda)$, there exists a Borel set T with $\nu(T) > 1 - \sigma$ such that*

$$B_{\pm\infty}(x, r) = \{x\}, \quad \forall x \in T.$$

Claim 3.4 says that, fixing a small $r > 0$, for ν close to μ , $h_{loc}^*(x, r, f) = 0$ on a set with large ν -measure. To estimate the difference between $h_\mu(f)$ and $h_\mu(f, \xi)$, by Lemma 2.1 we need to deal with $h_{loc}(x, r, f)$. One always has that $h_{loc}^*(x, r, f) \leq h_{loc}(x, r, f)$ but the inverse inequality is generally not true. However, we are going to show that, $h_{loc}(x, r, f)$ is still small on a set with large measure. Combining Claim 3.4 with Lemma 2.1 we aim to deduce the following proposition.

Proposition 3.5. *Let $\mu \in \mathcal{M}_{inv}(\Lambda)$ and $\tau > 0$. There exist $r > 0$ and $\rho > 0$ such that*

$$h_\nu(f) - h_\nu(f, \xi) \leq \tau$$

for any $\nu \in B_\rho(\mu) \cap \mathcal{M}_{inv}(\Lambda)$ and any finite partition ξ with $\text{diam}(\xi) \leq r$.

Proof. Let $C_0 = \sup_{x \in \Lambda} \{\|D_x f\| + 1\}$ and $C = h_{top}(f, \Lambda)$. It is clear that both of them are finite. We assume that $C > 0$, otherwise the entropy map for f is upper semi-continuous and we complete the proof. Take $\eta = \frac{\tau}{2C}$, $\gamma = \frac{\tau}{2 \log C_0}$ in Lemma 2.3, we get $\sigma = \frac{\eta\gamma}{2} \leq \frac{\eta}{2}$. By Claim 3.4 we get $r > 0$ and $\rho > 0$ with the property that for any $\nu \in B_\rho(\mu)$ there exists a Borel set $T = T(\nu)$ with $\nu(T) > 1 - \sigma$ such that

$$h_{loc}^*(x, r, f) = 0, \quad x \in T. \quad (3.1)$$

We could assume that T is compact by the regularity of measure.

For any $\delta > 0$, $\beta > 0$ and $x \in T$, by (3.1) we get $m(x) > 0$, $N(x) > 0$ as well as an open neighborhood $V(x)$ of x such that $\forall y \in V(x)$,

$$r_{m(x)}(B_{\pm N(x)}(y, r), \frac{\delta}{4}) \leq e^{\beta m(x)}.$$

By compactness of T , $\exists x_1, \dots, x_s$ such that $T \subseteq \bigcup_{i=1, \dots, s} V(x_i) := W$. Then $\nu(W) > 1 - \sigma$. By Lemma 2.3, $\nu(\widetilde{W}) > 1 - \frac{\eta}{2}$, where $\widetilde{W} = \{x : \bar{f}_W(x) > 1 - \gamma\}$. Denote $m_i = m(x_i)$, $N_i = N(x_i)$, $N_0 = \max_{1 \leq i \leq s} \{m_i, N_i\}$ and $W' = f^{-N_0}(W) \cap \widetilde{W}$. Since $\sigma < \frac{\eta}{2}$, we get that $\nu(W') > 1 - \eta$. For $x \in W'$ take $n > 2N_0$ large enough such that $\#\{0 \leq i < n : f^i(x) \in W\} > (1 - \gamma)n$. We define a sequence $0 = n_0 < n_1 < \dots < n_{k-1} < n_k = n$ of integers as follows. Let $n_1 = N_0$ then $f^{n_1}(x) \in W$. Assume that $N_0 \leq n_i < n - N_0$ has been defined with $f^{n_i}(x) \in W$. There exists x_{i_j} such that $f^{n_i}(x) \in V(x_{i_j})$, and then we take

$$n_{i+1} = \min \left\{ \min \{k : k \geq n_i + m_{i_j}, f^k(x) \in W\}, n \right\}.$$

If $\exists i$ such that $n - N_0 \leq n_{i+1} < n$ (Case(b)), we take $k = i + 2$ and $n_k = n$. Then the sequence $\{n_i\}_{i=0}^k$ is

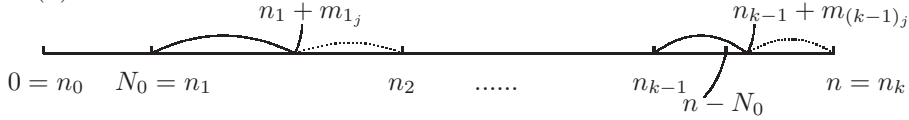
$$\{0 = n_0 < n_1 = N_0 < \dots < n_{k-2} < n - N_0 \leq n_{k-1} < n_k = n\}.$$

Otherwise (Case(a)), the sequence is

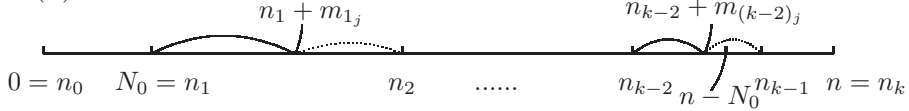
$$\{0 = n_0 < n_1 = N_0 < \dots < n_{k-1} < n - N_0 < n_k = n\},$$

see the figure below.

Case(a)



Case(b)



Remark 3.6. In Case(a) in the figure, although the point $n_{k-1} + m_{(k-1)_j}$ is greater than $n - N_0$, we point out that it could be smaller than or equal to $n - N_0$. Similarly, the point $n_{k-2} + m_{(k-2)_j}$ could be greater than or equal to $n - N_0$ in Case(b), although it is smaller than $n - N_0$ in the figure.

Note that for given $b > 0$ and $\ell \in \mathbb{N}$, any ball with radius b could be (ℓ, b) -spanned by $C_0^{\ell-1}$ points, where $C_0 = \sup_{x \in \Lambda} \{\|D_x f\| + 1\}$. When $i = 0$, $n_0 = 0$, $f^{n_0}(B_n(x, r)) = B_n(x, r)$ could be $(N_0, \frac{\delta}{2})$ -spanned by $\kappa C_0^{N_0-1}$ points, where κ is the minimal cardinality of sets which $(1, \frac{\delta}{2})$ -span M . When $1 \leq i \leq k-2$, we have $N_0 \leq n_i < n - N_0$ and $f^{n_i}(x) \in V(x_{i_j})$ for some point x_{i_j} . Thus

$$f^{n_i}(B_n(x, r)) \subset B_{\pm N_{i_j}}(f^{n_i}(x), r),$$

from which $f^{n_i}(B_n(x, r))$ could be $(m_{i_j}, \frac{\delta}{4})$ -spanned by $e^{m_{i_j}\beta}$ points. Since any ball with radius $\frac{\delta}{4}$ could be $(n_{i+1} - (n_i + m_{i_j}), \frac{\delta}{4})$ -spanned by $C_0^{n_{i+1} - n_i - m_{i_j} - 1}$ points, we get that $f^{n_i + m_{i_j} - 1}(B_n(x, r))$ could be $(n_{i+1} - (n_i + m_{i_j}), \frac{\delta}{4})$ -spanned by

$e^{m_{i_j}\beta} C_0^{n_{i+1}-n_i-m_{i_j}-1}$ points. Thus $f^{n_i}(B_n(x, r))$ could be $(n_{i+1} - n_i, \frac{\delta}{2})$ -spanned by $e^{2m_{i_j}\beta} C_0^{n_{i+1}-n_i-m_{i_j}-1}$ points.

When $i = k - 1$ and for Case(a), just as the discuss above for $1 \leq i \leq k - 2$, $f^{n_{k-1}}(B_n(x, r))$ could be $(n - n_{k-1}, \frac{\delta}{2})$ -spanned by $e^{2m_{(k-1)_j}\beta} C_0^{n-n_{k-1}-m_{(k-1)_j}-1}$ points. For Case(b), since $(n - n_{k-1}) \leq N_0$, $f^{n_{k-1}}(B_n(x, r))$ could be $(n - n_{k-1}, \frac{\delta}{2})$ -spanned by $\kappa C_0^{N_0-1}$ points.

By Lemma 2.1 of [3], which says that $r_n(B_n(x, r), \delta, f) \leq \prod_{i=0}^{k-1} r_{n_{i+1}-n_i}(f^{n_i} B_n(x, r), \frac{\delta}{2}, f)$, we get that

$$r_n(B_n(x, r), \delta) \leq \begin{cases} \kappa C_0^{N_0+\gamma n} e^{2\beta n}, & \text{when Case(a),} \\ \kappa^2 C_0^{2N_0+\gamma n} e^{2\beta n}, & \text{when Case(b).} \end{cases}$$

Therefore, for both cases, $\forall x \in W'$, $\forall \delta > 0$, $r_n(B_n(x, r), \delta) \leq \kappa^2 C_0^{2N_0+\gamma n} e^{2\beta n}$ for any n large enough. Thus,

$$\begin{aligned} & \limsup_{n \rightarrow +\infty} \frac{1}{n} \log r_n(B_n(x, r), \delta) \\ & \leq \lim_{n \rightarrow +\infty} \left(\frac{1}{n} \log \kappa^2 + 2\beta + \frac{2N_0}{n} \log C_0 + \gamma \log C_0 \right) \\ & = 2\beta + \gamma \log C_0. \end{aligned}$$

By the choice of γ and the arbitrariness of β , we get that

$$\limsup_{n \rightarrow +\infty} \frac{1}{n} \log r_n(B_n(x, r), \delta) \leq \frac{\tau}{2}, \quad \forall x \in W', \forall \delta > 0.$$

Therefore,

$$h_{loc}(x, r, f) = \lim_{\delta \rightarrow 0} \limsup_{n \rightarrow +\infty} \frac{1}{n} \log r_n(B_n(x, r), \delta) \leq \frac{\tau}{2}, \quad \forall x \in W'.$$

For any measurable partition ξ with $\text{diam}(\xi) \leq r$ by Lemma 2.1 it holds that

$$h_\nu(f) - h_\nu(f, \xi) \leq \int h_{loc}(x, r, f) d\nu(x)$$

and thus

$$\begin{aligned} h_\nu(f) - h_\nu(f, \xi) & \leq \int_{W'} h_{loc}(x, r, f) d\nu(x) + \int_{M \setminus W'} h_{loc}(x, r, f) d\nu(x) \\ & \leq \frac{\tau}{2} + \eta \cdot C \leq \frac{\tau}{2} + \frac{\tau}{2} \leq \tau. \end{aligned}$$

This completes the proof of Proposition 3.5. \square

We are now turning to the proof of Theorem 1.2.

Proof of Theorem 1.2. For any given $\mu \in \mathcal{M}_{inv}(\Lambda)$ we will show that the entropy map is upper semi-continuous at μ . For μ and a real $\tau > 0$, we can choose two constants $r > 0$, $\rho > 0$ as in Proposition 3.5 and a partition ξ with $\text{diam}(\xi) < r$ and $\mu(\partial\xi) = 0$. From Proposition 3.5, we know that

$$h_\nu(f) - h_\nu(f, \xi) \leq \tau, \quad \forall \nu \in B_\rho(\mu) \cap \mathcal{M}_{inv}(\Lambda).$$

Since $h_\mu(f) = \sup_\xi h_\mu(f, \xi)$, we can shrink $\text{diam}(\xi)$ if necessary such that

$$h_\mu(f, \xi) - h_\mu(f) \leq \tau.$$

Note for a fixed n and a partition ξ with $\mu(\partial\xi) = 0$, $\frac{1}{n}H_\nu(f, \xi^n)$ is continuous at μ . Thus $h_\nu(f, \xi) = \inf_n \frac{1}{n}H_\nu(f, \xi^n)$ is upper semi-continuous at μ . Shrink $\rho > 0$ if necessary, we get

$$h_\nu(f, \xi) - h_\mu(f, \xi) \leq \tau, \quad \nu \in \mathcal{M}_{inv}(\Lambda) \cap B_\rho(\mu).$$

Therefore,

$$\begin{aligned} h_\nu(f) - h_\mu(f) &= (h_\nu(f) - h_\nu(f, \xi)) + (h_\nu(f, \xi) - h_\mu(f, \xi)) + (h_\mu(f, \xi) - h_\mu(f)) \\ &\leq \tau + \tau + \tau \\ &\leq 3\tau, \quad \nu \in \mathcal{M}_{inv}(\Lambda) \cap B_\rho(\mu), \end{aligned}$$

which shows that the entropy map is upper semi-continuous at μ . \square

4. C^r ($2 \leq r < \infty$) DIFFEOMORPHISMS WITHOUT DOMINATION

In this section, by some brief analysis of the techniques in [5] we illustrate the examples of C^r ($2 \leq r < \infty$) nonuniformly hyperbolic system without domination for which the entropy map is not upper semi-continuous. For a detail proof, readers may refer to [5].

We denote $C^r(M)$ ($2 \leq r < +\infty$) as the set of C^r diffeomorphisms on a smooth surface M . We can choose an open subset $\mathcal{U} \subset C^r(M)$ such that each f in it has a hyperbolic basic set $\Delta(f)$ with the same adapted neighborhood $U \subset M$ which has persistent homoclinic tangencies, i.e. there exist $x, y \in \Delta(f)$ such that $W^s(x)$ and $W^u(y)$ have tangencies. This is according to Chapter 6 of [14]. Let $\tilde{H}_n(f)$ be the set of periodic hyperbolic points p which are homoclinic related to $\Delta(f)$ (i.e. $W^s(\Delta(f)) \setminus \Delta(f)$ and $W^u(O(p)) \setminus O(p)$ have nonempty transverse intersections and vice versa) with least period less than or equal to n , and let $\tilde{H}(f) = \bigcup_{n=1}^{+\infty} \tilde{H}_n(f)$. Let

$\tilde{\tau}(f)$ be the least integer n such that $\tilde{H}_n(f) \neq \emptyset$ and let \mathcal{D}_m be the subset of \mathcal{U} such that $\tilde{\tau}(f) = m$. For $p \in \tilde{H}(f)$, denote $\chi(p) = \frac{1}{\pi(p)} \min\{\log |\lambda_s^{-1}(p)|, \log |\lambda_u(p)|\}$, where $|\lambda_s(p)| < 1$ and $|\lambda_u(p)| > 1$ are the norms of the two eigenvalues of $D_p f^{\pi(p)}$ respectively, and $\pi(p)$ the least period of p . Let μ_p be the periodic measure supported on p , i.e. $\mu(p) = \frac{1}{\pi(p)} \sum_{i=1}^{\pi(p)-1} \delta_{f^i(p)}$. For an ergodic hyperbolic measure μ on M , let $\chi(\mu) = \min\{|\chi_s(\mu)|, |\chi_u(\mu)|\}$, where $\chi_s(\mu), \chi_u(\mu)$ are the two Lyapunov exponents of μ . In the sequel, by (C^r, ϵ) -perturbation we mean that the perturbation is done in the ϵ -neighborhood in C^r topology. By C^r perturbation, we mean (C^r, ϵ) -perturbation for any sufficiently small ϵ .

Let $f \in \mathcal{D}_m$, $n \geq m$, for any $p \in \tilde{H}_n(f)$, we first C^r -perturb f to get a homoclinic tangency for $O(p)$ (see Lemma 8.3 and Lemma 8.4 in [11]). By a C^r -perturbation we assume p is both r -shrinking meaning $|\lambda_s(p)\lambda_u^r(p)| < 1$ and nonresonant meaning that for any pair of positive integers n and m the number $|\lambda_s^n(p)\lambda_u^m(p)|$ is different from 1. Then according to Proposition 5 and Lemma 3

in [7] by a further C^r small perturbation, one can get an interval I of tangencies between $W^u(p)$ and $W^s(p)$. Near this interval we take one more C^r small perturbation g to create a curve $J \subset W^u(p, g)$ with N bumps as in Figure 1.

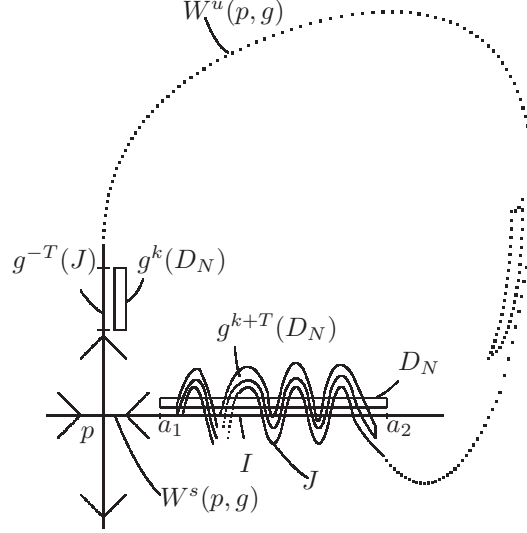


FIGURE 1. Creation of small basic sets

This perturbation can be done as follows. Denote $I = \{a_1 \leq x \leq a_2, y = 0\}$, $J = \{a_1 \leq x \leq a_2 : y = A \cos \omega(x - c)\}$. To keep the perturbation to be C^r -small, we only require that $A \cdot \omega^r \leq \epsilon$, where ϵ could be arbitrarily small. For any fixed small $\epsilon > 0$, let $A = \epsilon(\frac{a_2 - a_1}{\pi N})^r$, $\omega = \frac{\pi N}{a_2 - a_1}$, $c = \frac{a_1 + a_2}{2}$. Without loss of generality, we assume that p is a fixed point.

To create small hyperbolic basic sets, consider a small rectangle D_N close to I with distance less than $\frac{A}{4}$ and consider the iterations of g^{k+T} (where k denote the first k iterations near p). To obtain a periodic hyperbolic basic set $\Delta(p, N)$ by transversal intersections, it is required that

$$A \cdot |\lambda_u|^k \gtrsim 1, \quad |\lambda_s|^k \lesssim A, \quad (4.1)$$

where by $a \gtrsim b$ we mean that $a \geq \text{const} \cdot b$, and the const is independent of N and $k(N)$ ($a \lesssim b$ is defined similarly), and by $a \simeq b$ we mean that $a \gtrsim b$ and $a \lesssim b$. In this way we get an N -horseshoe with topological entropy $\frac{\log N}{k+T}$. Note

that $A = \epsilon(\frac{a_2 - a_1}{\pi N})^r \simeq \frac{1}{N^r}$, so to get (4.1), k should be large enough such that

$$k \simeq \frac{-\log A}{\chi(p)} = \frac{\log(N^r \cdot \text{const})}{\chi(p)} = \frac{r \log N}{\chi(p)} + \text{const}$$

and thus

$$h_{\text{top}}(\Delta(p, N), g) = \frac{\log N}{\frac{r \log N}{\chi(p)} + \text{const} + T}.$$

For $n \in \mathbb{N}$, choose $N(n)$ large enough such that

$$h_{top}(\Delta(p, N(n)), g) > \frac{\chi(p)}{r} - \frac{1}{n}.$$

By Variational Principle, there exists an ergodic measure ν_n supported on $\Delta(p, N(n))$ such that $h_{\nu_n}(g) > \frac{\chi(p)}{r} - \frac{1}{n}$. By estimating one sees that Dg^{k+T} expands unstable direction in $\Delta(p, N)$ about N times and contracts the stable direction about $1/N$ times, so $\chi(\mu_n)$ of any ergodic measure μ_n on $\Delta(p, N(n))$ will be close to $\frac{\log N}{k+T} \simeq \frac{\chi(p)}{r}$. Moreover, since by iterations of g , $\Delta(p, N)$ spends most of time near p , μ_n is close to the periodic measure μ_p . Let $N(n)$ be larger if necessary such that

$$\chi(\mu_n) > \frac{\chi(p)}{r} - \frac{1}{n} \quad \text{and} \quad d(\mu_n, \mu_p) < \frac{1}{n}.$$

Denote $\tilde{\Delta}(p, n) = \Delta(p, N(n))$.

To conclude, for any diffeomorphism $f \in \mathcal{D}_m$, any positive integer $n \geq m$, and any $p \in \tilde{H}_n(f)$, through any C^r small perturbation we get a diffeomorphism g_n satisfying property \mathcal{S}_n :

(1) there exists a hyperbolic basic set $\tilde{\Delta}(p, n)$ and an ergodic measure ν_n on $\tilde{\Delta}(p, n)$ such that

$$h_{\nu_n}(g_n) > \frac{\chi(p)}{r} - \frac{1}{n},$$

(2) for any ergodic measure μ_n on $\tilde{\Delta}(p, n)$, we have

$$\chi(\mu_n) > \frac{\chi(p)}{r} - \frac{1}{n} \quad \text{and} \quad d(\mu_n, \mu_p) < \frac{1}{n}.$$

Denote $\mathcal{D}_{m,n}$ ($n \geq m$) as the subset of \mathcal{D}_m satisfying property \mathcal{S}_n . It's obvious that property \mathcal{S}_n is an open property. From above discussion, we see that $\mathcal{D}_{m,n}$ is an open dense subset of \mathcal{D}_m . Let

$$\mathcal{R} = \bigcup_{m=1}^{+\infty} \bigcap_{n=m}^{+\infty} \mathcal{D}_{m,n},$$

then \mathcal{R} is a residual subset of \mathcal{U} . For any $f \in \mathcal{R}$, any $p \in \tilde{H}_n(f)$, there exists a sequence of ergodic measures $\{\nu_n\}$ such that $\nu_n \rightarrow \mu_p$ and $\chi(\nu_n) > \frac{1}{2r}\chi(p)$. By Definition 1.1, $\{\nu_n\}$ and μ_p are supported on a Pesin set $\Lambda(\frac{1}{2r}\chi(p), \frac{1}{2r}\chi(p); \varepsilon)$. But at the same time, $h_{\nu_n}(f) \rightarrow \frac{1}{r}\chi(p)$ while $h_{\mu_p}(f) = 0$, which implies that the entropy map of $f \in \mathcal{R}$ is not upper semi-continuous at μ_p on the Pesin set $\Lambda(\frac{1}{2r}\chi(p), \frac{1}{2r}\chi(p); \varepsilon)$.

Note that although for each fixed n , ν_n is supported on $\tilde{\Delta}(p, n)$ which is uniformly hyperbolic and the angles between E^s and E^u is uniformly bounded below by about $A \cdot \omega \simeq \frac{1}{(N(n))^{r-1}}$, the angles of the Oseledec splittings for the sequence ν_n , $n \geq 1$, may be arbitrary small as n goes to infinity. Therefore there is no domination between E^s and E^u over $\Lambda(\frac{1}{2r}\chi(p), \frac{1}{2r}\chi(p); \varepsilon)$.

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- E-mail address:* liaogang@math.pku.edu.cn
E-mail address: sunwx@math.pku.edu.cn
E-mail address: wangshirou@pku.edu.cn